1108-90-17 Rebecca Stockbridge\* (rstockbridge@math.wayne.edu) and Guzin Bayraksan. Variance Reduction Techniques for Sequential Sampling in Stochastic Programming.

We apply variance reduction techniques, specifically antithetic variates and Latin hypercube sampling, to optimality gap estimators used in sequential sampling algorithms to solve stochastic programs. We discuss both theoretical and computational results on a range of test problems. (Received November 06, 2014)